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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/07/2016

TO DATE : 20/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-Aug-2016		Bond Future	4	93	0.00
2033 On 04-Aug-2016		Bond Future	2	15	0.00
2038 On 04-Aug-2016		Bond Future	5	147	0.00
2046 On 04-Aug-2016		Bond Future	3	105	0.00
2050 On 04-Aug-2016		Bond Future	2	64	0.00
IGOV On 04-Aug-2016		Index Future	1	3	0.00
R186 On 03-Nov-2016		Bond Future	46	2,458	0.00
R202 On 04-Aug-2016		Bond Future	4	71	0.00
R208 On 04-Aug-2016		Bond Future	2	12	0.00
R210 On 04-Aug-2016		Bond Future	1	20	0.00
Grand Total for Daily Turnover Summary:			70	2,988	0.00